



## CME Group Reports March and Q1 2024 Market Statistics

April 2, 2024

- **Record Q1 U.S. Treasury futures and options ADV of 7.8 million contracts**
- **Record Q1 Options ADV of 5.9 million contracts**

CHICAGO, April 2, 2024 /PRNewswire/ -- [CME Group](https://cmegroupinc.gcs-web.com/monthly-volume), the world's leading derivatives marketplace, today reported its March and Q1 2024 market statistics, showing average daily volume (ADV) reached 24.3 million contracts in March and 26.4 million contracts in Q1. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

March 2024 ADV across asset classes includes:

- [Interest Rate](#) ADV of 11.2 million contracts
- [Equity Index](#) ADV of 7.4 million contracts
- [Options](#) ADV of 5.3 million contracts
- [Energy](#) ADV of 2.2 million contracts
- [Agricultural](#) ADV of 1.5 million contracts
- [Foreign Exchange](#) ADV of 1.2 million contracts
- [Metals](#) ADV of 801,000 contracts

Additional March 2024 product highlights compared to March 2023 include:

- Interest Rate ADV
  - Ultra U.S. Treasury Bond futures ADV increased 17% to 302,000 contracts
- Equity Index ADV
  - E-mini S&P 500 options ADV increased 10% to 1.5 million contracts
  - Micro E-mini Nasdaq 100 futures ADV increased 19% to 1.4 million contracts
- Options ADV
  - Equity Index options ADV increased 12% to 1.6 million contracts
- Energy ADV
  - Natural Gas options ADV increased 46% to 185,000 contracts
- Agricultural ADV
  - Soybean options ADV increased 37% to 96,000 contracts
- Foreign Exchange ADV
  - Japanese Yen futures ADV increased 9% to 220,000 contracts
- Metals ADV
  - Record Platinum futures ADV of 42,731 contracts
- Micro E-mini Equity Index futures and options ADV of 2.4 million contracts represented 33% of overall Equity Index ADV and Micro WTI Crude Oil futures accounted for 3.6% of overall Energy ADV

Q1 2024 highlights across asset classes compared to Q1 2023 include:

- Interest Rate ADV of 13.8 million contracts
  - Record U.S. Treasury futures and options ADV of 7,811,525 contracts
  - Record Ultra 10-Year U.S. Treasury Note futures ADV of 661,422 contracts
  - Record Ultra U.S. Treasury Bond futures ADV of 401,642 contracts
- Equity Index ADV of 6.9 million contracts
  - Record E-mini S&P 500 options ADV of 1,580,902 contracts
  - Micro E-mini Nasdaq 100 futures ADV increased 9% to 1.3 million contracts
- Record Options ADV of 5.9 million contracts
  - Record Equity Index options ADV of 1,715,479 contracts
  - Record Energy options ADV of 415,335 contracts
- Energy ADV of 2.4 million contracts
  - Record Natural Gas options ADV of 262,443 contracts
- Agricultural ADV of 1.6 million contracts
  - Soybean Meal futures increased 25% to 159,000 contracts
- Foreign Exchange ADV of 984,000 contracts

- Japanese Yen futures ADV increased 5% to 175,000 contracts
- Metals ADV of 675,000 contracts
  - Record Platinum futures ADV of 31,795 contracts
  - Record Aluminum futures ADV of 8,725 contracts

As the world's leading derivatives marketplace, CME Group ([www.cmegroup.com](http://www.cmegroup.com)) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME Globex](#) platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing.

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Media Contacts, Timothy Barello, 212.299.2256, [news@cmegroup.com](mailto:news@cmegroup.com), [www.cmegroup.com/media-room.html](http://www.cmegroup.com/media-room.html); Investor Contact, [investors@cmegroup.com](mailto:investors@cmegroup.com)